GRADUATE ECONOMETRICS III

Course code: Econ 7175
Term: Spring 2014
Location: Tilton Hall 307
Time: TR 12:30–1:45 P.M.
Website: `http://econ.tulane.edu/kfinlay/econ7175`
Credit hours: 3 graduate hours

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Office hours: Office hours are by appointment only, but appointments are available almost every
               weekday. You can make an appointment online: `http://kfinlay.ycb.me`.

COURSE DESCRIPTION

This course covers various applied microeconometric topics. The main focus is on estimating causal treatment effects and dealing with selection issues. Other topics such as measurement error, spatial econometrics, and simulation methods will be discussed as time permits.

PREREQUISITES

Students should be familiar with linear algebra, mathematical statistics, partial differentiation, and graduate-level econometrics.

COURSE OBJECTIVES

- Students will understand the potential outcomes framework, as well as the distinction between selection on observables and unobservables

- Students will understand a host of estimation techniques useful for estimating effects of binary treatments; specifically, what assumptions are required by each technique, what parameter the technique estimates, and how to interpret the parameter

- Students will become familiar with reading and presenting applied papers, as well as critiquing others' work

- Students will understand how to apply various bootstrap techniques to perform inference

- Students will develop competency in Stata in order to apply the techniques learned

COURSE OUTCOMES AND EVALUATION CRITERIA

This course contributes to the program outcomes for the Ph.D. program in Economic Analysis and Policy by providing students with specialized knowledge and empirical tools for graduate-level applied economic analyses. Course objectives are measures via the course assignments which assess acquired substantive knowledge and analytical ability via written work. See below under "Coursework, Grades, and Grading Policies".

TEXTBOOKS

The required texts for this course are:

- Angrist, Joshua D. and Jörn-Steffen Pischke. 2009. *Mostly Harmless Econometrics: An Empiricist's Companion.* Princeton University Press. ISBN: 9780691120355.

- A. Colin Cameron and Pravin K. Trivedi. 2009. *Microeconometrics using Stata.* Stata Press. ISBN: 9781597180481.

In addition, you will likely find use for a more advanced text during your graduate career. I would recommend buying one or both of the following:

- Jeffrey M. Wooldridge. 2010. *Econometric Analysis of Cross Section and Panel Data*, 2nd ed. MIT Press. ISBN: 9780262232586.

- A. Colin Cameron and Pravin K. Trivedi. 2005. *Microeconometrics: Methods and Applications.* Cambridge University Press. ISBN: 9780521848053.

All other readings are available online, either through a link to an electronic journal or through library e-reserve. Links are on this syllabus.

COURSEWORK, GRADES, AND GRADING POLICIES

Final course grades will be based on the following breakdown:

- Midterm exam (30%)

- Final exam (40%)

- Paper presentations (15%)

- Replication project (15%)

You will receive occasional problem sets, but you will not receive grades for these. I will return completed problem sets with minimal feedback and the solutions.

PAPER PRESENTATIONS

Each student will present five papers from the syllabus to the class, as if she were the author presenting the paper at a conference. Students can sign up for paper presentations on the following Google document: `http://goo.gl/RAB8G`.

For most papers, the following questions can guide the presentation:

- What is the research question?

- What are the factors that confound causal identification?

- What methods do the authors propose?

- What are the identifying assumptions and how are the non-obvious assumptions justified?

- What data do they use?

- What do they find?

Students must prepare draft slides and submit them to the instructor for review at least three days before the presentation. Presentations should be written in LaTeX and Beamer, so the instructor can incorporate them into the lecture slides. Presentations should be approximately 10 minutes long, and students should prepare so that talks do not greatly exceed this length. A presentation template is shared here: `https://www.dropbox.com/s/lzwrew4qeukvcsy/presentation_template.tex`.

PAPER REPLICATION

The replication project requires replicating a published economics paper from a top general-interest or field journal. This assignment will involve a 10-page write-up explaining the process of replication and comparing your results with the authors' original findings. Students can find the replication assignment here: `https://www.dropbox.com/s/rnzh5wjo7r3hhyi/replication_handout.pdf`. Please post your replication choices here: `http://goo.gl/uVnX2`. Physical and electronic copies of the replication are due Monday, May 13, at 5PM.

EXAMS

The exams may cover any material from the assigned readings in the text, as well as any additional material that I cover in lecture. Students will be excused from the midterm exam only for valid medical or family emergencies. These excuses must be identified before the midterm and students must produce signed evidence verifying the reason why they cannot attend. If it is missed for a valid reason, weight will be reassigned from the other exams; otherwise, zero credit will be given.

The midterm exam is scheduled for Thursday, February 27. The final exam is scheduled for Saturday, May 10, from 9:00 A.M. –noon. The final exam will cover material from the entire semester. No makeup final exams will be allowed. If you will not be available during this time, please enroll in another course.

Students may ask that an exam be re-graded if they feel that a mistake has been made, by giving me a request in writing explaining their reasoning. The entire exam will be regraded and, after re-reading the exam, the grade may rise or fall. Of course, if a simple mistake has been made in adding up points, students should bring this to my attention and the grade will be changed.

CLASS SCHEDULE

I will be attending a conference Thursday, January 16, so class on this day will be canceled.

ACADEMIC HONESTY

All students must be familiar with and abide by Tulane's Unified Code of Graduate Student Academic Conduct, which is available online at `http://tulane.edu/provost/policies-and-publications.cfm`. I take matters of academic honesty very seriously. A student who commits academic dishonesty disrespects the hard work of his classmates. Any student found cheating, plagiarizing, or colluding during the course will be referred to the Graduate Council. If you fall behind in your coursework and even feel tempted to be dishonest, please see me first so that we find a way for you to turn in your work late (but with some penalty). That said, students are encouraged to study together and to collaborate on homework, although each student must write up her own homework.

STATA AND COMPUTER USE

The course will require use of the econometric package Stata, which can be found on all of the computers in Tilton 307. Stata Corp. has a list of excellent web-based tutorials for learning how to use Stata:

- `http://www.stata.com/links/resources1.html`

There are useful resources for working through the problems in the texts in Stata at the following sites:

- `http://www.ats.ucla.edu/stat/stata/examples/greene/default.htm`

- `http://fmwww.bc.edu/gstat/examples/wooldridge/wooldridge.html`

- `http://www.princeton.edu/~otorres/Stata`

SCHEDULE AND TOPICS

M denotes **m**andatory readings, **P** readings to be **p**resented individually, **GP** readings to be presented as a **g**roup, and **R** readings that are not required but can serve as a **r**eference in the future.

- Overview

    - Econometrics in practice

        M Leamer (1983); Freedman (1991); Griliches (1985)

    - Motivation

        M Taubes (2007)

    - Potential outcomes model and the fundamental problem of causal inference

        M Angrist and Pischke (2008, ch. 1)

        M Holland (1986)

        R Rubin (2008, 1974, 1976); Heckman and Robb (1985); Koopmans (1949)

    - Causal modeling and directed acyclic graphs

        M Morgan and Winship (2007, s. 1.6, ch. 3)

        R Pearl (1995, 2009); White and Lu (2010); Pearl (2014); Heckman and Pinto (2014); Pearl (2013); Gelman and Imbens (2013); Richardson and Robins (2013b,a); O'Malley et al. (2014)

    - Overview of contemporary techniques

        M DiNardo and Lee (2011); Imbens and Wooldridge (2009)

        R Angrist and Krueger (1999, 2001)

- Randomization and randomized control trials

    M Angrist and Pischke (2008, ch. 2)

    - Motivation

        M LaLonde (1986)

        R Glazerman et al. (2002)

    - Experimental design

        M Duflo et al. (2008)

        R List et al. (2011); Ludwig et al. (2011); Bloom (1995); Faul et al. (2009); Gerber and Green (2012); Glennerster and Takavarasha (2013); Abadie et al. (2013); Fisher (1971); Coffman and Niederle (2014)

    - Examples

        P Miguel and Kremer (2004); Fehr and Goette (2007); Bertrand and Mullainathan (2004); Angrist et al. (2006, 2010); Kling et al. (2007); Ashraf et al. (2006); Bertrand et al. (2010); Bartling et al. (2012); Gneezy et al. (2003); List (2004, 2008); Fryer (2011); Neumark (2012); Pallais (2013); Angrist (1990); Angrist and Lavy (2009); Doleac and Stein (2013); Chattopadhyay and Duflo (2004); Duflo and Saez (2003); Banerjee et al. (2007); Hanna et al. (2012); Crépon et al. (2013); Katz et al. (2001)

- Selection on observables

    - Regression, propensity score, and matching

∗ Textbook and software references
  M Angrist and Pischke (2008, ch. 3)
  R Wooldridge (2010, sec. 21.3)
∗ Estimation and interpretation
  M Caliendo and Kopeinig (2008); Huber et al. (2010)
  R Caliendo et al. (2014); Imbens (2014b); Dehejia and Wahba (1999); Smith and Todd (2005); Heckman et al. (1997); Hirano et al. (2003); Rosenbaum and Rubin (1984); Lechner and Wunsch (2013); Abadie and Imbens (2006); Busso et al. (2014); Frölich (2004); Rosenbaum and Rubin (1983); Sekhon (2009)
∗ Examples
  P Card and Sullivan (1988); Angrist (1998); Ichino et al. (2008); Lechner (1999, 2002); Diaz and Handa (2006); Levine and Painter (2003); Michalopoulos et al. (2004); Blattman and Annan (2010); Hotz et al. (2006); Mueser et al. (2007); Hastings et al. (2007); Flores et al. (2011)

– Nonparametric approaches
  R Imbens (2004)

– Regression discontinuity
  ∗ Textbook and software references
    M Angrist and Pischke (2008, ch. 6)
    R Wooldridge (2010, sec. 21.5)
  ∗ Estimation and identification
    M Imbens and Lemieux (2008)
    R Hahn et al. (2001)
  ∗ Bandwidth choice: Calonico et al. (2013); Imbens and Kalyanaraman (2012)
  ∗ Manipulation density test: McCrary (2008)
  ∗ Heaping in running variable: Barreca et al. (2011)
  ∗ Uncertain threshold location: Ozier (2011)
  ∗ Multiple assignment variables: Papay et al. (2011)
  ∗ RD with noneligible controls: Battistin and Rettore (2008)
  ∗ Polynomials: Gelman and Imbens (2014)
  ∗ Duration outcomes: van den Berg et al. (2014)
  ∗ Heterogeneity: Bertanha and Imbens (2014)
  ∗ Away from the cutoff: Angrist and Rokkanen (2012)
  ∗ Spatial RD: Black (1999); Dell (2010); Michalopoulos and Papaioannou (2014)
  ∗ Examples
    P Angrist and Lavy (1999); Black (1999); Van Der Klaauw (2002); DiNardo and Lee (2004); Lee et al. (2004); Chay et al. (2005); Ludwig and Miller (2007); Chen and Shapiro (2007); Lee (2008); Card et al. (2008, 2009); Anderson and Magruder (2012); Lee and McCrary (2009); Allcott (2011); Urquiola and Verhoogen (2009); Greenstone and Gallagher (2008); Elder (2010); Cutter and Neidell (2009); Cellini et al. (2010); Malamud and Pop-Eleches (2011); Becker et al. (2013); Clark (2009); Yelowitz (1995); Clark and Martorell (2014)
    R Lee and Lemieux (2010); Campbell (1969)

  – Distributional approaches

   M Koenker and Hallock (2001); Bitler et al. (2006)

   R Cameron and Trivedi (2009, ch. 7); Frandsen et al. (2010); Bitler et al. (2014); Kline
   and Tartari (2015)

• Selection on unobservables

  – Panel data and differences-in-differences

   ∗ Textbook references

    M Angrist and Pischke (2008, ch. 5)

    R Cameron and Trivedi (2009, ch. 8), Chamberlain (1984)

   ∗ Identification

    M Meyer (1995); Chetty et al. (2013a,b)

    R Griliches and Hausman (1986); Conley and Taber (2010); Gelbach et al. (2013);
    Rothstein (2010); Bjerk (2009); Stacy et al. (2013)

   ∗ Examples

    P Hanna and Oliva (2011); Almond et al. (2005); Duflo (2001); Card (1990); Wolfers
    (2006); Dranove et al. (2003); Linden and Rockoff (2008); Acemoglu and Angrist
    (2001); Tyler et al. (2000); Meyer et al. (1995); Moretti (2004, 2009); Rivkin et al.
    (2005); Di Tella and Schargrodsky (2004); Autor et al. (2006); Finkelstein (2004);
    Gruber (1994); Davis (2004); Neidell (2009); Dube et al. (2011); Anwar et al.
    (2012); Zivin and Neidell (2014); Greenstone et al. (2010); Ashenfelter (1978);
    Ashenfelter and Card (1985); Gormley and Gayer (2005); Heckman and Smith
    (1999)

    R Card and Sullivan (1988); Card and Krueger (1994); Neumark and Wascher
    (1992); Ashenfelter and Krueger (1994)

   ∗ *Natural* experiments?

    R Rosenzweig and Wolpin (2000); Besley and Case (2000)

   ∗ Synthetic controls and semiparametrics

    M Abadie et al. (2010)

    R Abadie (2005); Abadie and Gardeazabal (2003); Cavallo et al. (2013)

   ∗ Nonlinear panel models

    · Fixed effects:

    R Neyman and Scott (1948); Bester and Hansen (2013); Bonhomme and Manresa
    (2012)

   ∗ Distributional approaches

    M Bonhomme and Sauder (2010)

    R Athey and Imbens (2006); Shimshack and Ward (2010)

  – Instrumental variables and control functions

   ∗ Textbook references

    M Angrist and Pischke (2008, ch. 4)

    R Wooldridge (2010, sec. 21.4); Cameron and Trivedi (2009, ch. 6)l Imbens (2014a)

   ∗ Weak instruments, exclusion restriction violations

    M Angrist and Krueger (1991); Bound et al. (1995)

      R Olea and Pflueger (2013); Staiger and Stock (1997); Stock et al. (2002); Conley et al. (2010); Flores-Lagunes (2007); Finlay and Magnusson (2009); Nevo and Rosen (2010); Buckles and Hungerman (2013); Shea (1997)

* Instrument selection

      R Hausman (1978)

* What does IV estimate?

      M Imbens and Angrist (1994); Kling (2001)

      R Heckman and Vytlacil (2005); Angrist et al. (1996); Angrist and Imbens (1995); Vytlacil (2002); Card (1999); Angrist and Fernandez-Val (2010); Heckman (1997)

* Examples

      P McClellan et al. (1994); Angrist (1990); Angrist and Evans (1998); Chay and Greenstone (2003); Lochner and Moretti (2004); Lleras-Muney (2005); Hotz et al. (2005); Thornton (2008); Goldman et al. (2001); Doyle (2007); Anderson and Marmot (2012); Cutler and Gruber (1996b,a); Currie and Gruber (1996a,b); Chay and Greenstone (2005); Ashenfelter and Greenstone (2004); Bayer et al. (2009); Duflo (2004); Duflo and Pande (2007); Kling (2006)

      R Sexton and Hebel (1984); Permutt and Hebel (1989); Snow (1855)

* Nonlinear second stages, residual inclusion, etc.

      R Terza et al. (2008); Skeels and Taylor (2014); Lewbel et al. (2012)

* Heterogeneity

      R Angrist (2004); Oreopoulos (2006)

* Mediation analysis

      R Frölich and Huber (2014)

* Functional form

      R Frölich (2007); Bhattacharya et al. (2006); Angrist (2001)

* Control functions

      M Evans and Schwab (1995)

      R Heckman (1979, 1974); Joo and LaLonde (2014)

– Distributional approaches

  M Angrist and Pischke (2008, ch. 7)

* Examples

      R Autor et al. (2012); Chernozhukov and Hansen (2004); Abadie et al. (2002)

* Testing for heterogeneity

      R Abadie (2002)

* Identification

      R Chernozhukov and Hansen (2006, 2005, 2008)

– Bounds and partial identification

* Derivation

      R Manski (1990, 1999, 2008, 2003); Manski and Pepper (2000); Balke and Pearl (1997)

* Examples

      M Bhattacharya et al. (2005); Lee (2009)

      R Manski et al. (1992); van Hasselt and Bollinger (2012)

∗ Variance estimation

   R Imbens and Manski (2004)

∗ Other methods of bounding

  M Altonji et al. (2005)

   R Krauth (2011); Oster (2013); Altonji and Mansfield (2014)

∗ Software references

   R Palmer et al. (2011)

- General equilibrium

  R Ferracci et al. (2013)

- Variance estimation

  – Textbook references

    M Angrist and Pischke (2008, ch. 8)

    R Cameron and Trivedi (2005, ch. 24)

  – Example

    R Nieuwenhuis et al. (2011)

  – General problems of White's estimator

    R Chesher and Jewitt (1987)

  – Inference concepts, randomization and permutation inference

    M Hartley and Sielken (1975); Abadie et al. (2014)

  – Multiple comparisons problem

    R `http://xkcd.com/882`

  – Clustered sampling

    M Bertrand et al. (2004); Cameron et al. (2006)

    R Moulton (1986, 1990); Kézdi (2004); Donald and Lang (2007); Conley and Taber (2010); Wooldridge (2003); Barrios et al. (2010)

  – Weighting

    M Solon et al. (2013)

    R Gibbons et al. (2014)

  – Bootstrapping

    M Cameron and Trivedi (2005, ch. 11); Cameron et al. (2008)

    R Brownstone and Valletta (2001); Finlay and Magnusson (2014); Cameron and Trivedi (2009, ch. 13)

- Good empirical practices

  – Visualizing data and estimates

    M Wainer (1984); Beck (2010); Kastellec and Leoni (2007)

    R Wickham and Stryjewski (????); Gelman et al. (2002); Tufte (2001); Robbins (2004)

  – Replicability, good data and programming practices

    M Gentzkow and Shapiro (2013); Donohue and Wolfers (2005)

    R Hamermesh (2007); Koenker and Zeileis (2009)

  – Publication bias

    R DeLong and Lang (1992); Turner et al. (2008); Franco et al. (2014)

- Benefit-cost analysis, statistical versus economic significance

  M Beatty and Shimshack (2011); McCloskey and Ziliak (1996); Hahn and Dudley (2007)

  R Gelman and Stern (2006); Andrew Gelman (2009); Cowles and Davis (1982); Browner and Newman (1987); McCloskey (1985)

  – From program evaluation to policy

    R Carrell et al. (2013); Sampson et al. (2013); Nagin and Weisburd (2013)

- Structural econometrics

  M Aguirregabiria and Mira (2010, secs. 1–3); Gilleskie (1998)

  R Rust (2014); Heckman (2000); Hoynes (1996); Rust (1987); Keane and Wolpin (1997); Todd and Wolpin (2006)

- Data issues (as time permits)

  – Surveying overview

    R Deaton (1997)

  – Selection bias

  – Choice of sample

    R Wolfe et al. (1996)

  – Measurement error

    R Hausman (2001); Hausman et al. (1998)

  – Attrition

  – Survey misreporting

  – Big data and machine learning

    R Fan et al. (2014)

- Data sets (as time permits)

  R Hamermesh et al. (2005); Dee et al. (1999); Evans et al. (2000); Brown et al. (1996); Pergamit et al. (2001); Polivka (1996); Overman (2010)

  – Tools for geographic data: Ozimek and Miles (2011); `http://www.macwright.org/mapschool/`; `https://sites.google.com/site/mkudamatsu/gis`

  – Survey design

    R Deaton (1997)

- Other techniques (as time permits)

  – Non-market valuation

  R Louviere et al. (2000); Hensher et al. (2005); Kjaer (2005); Diamond and Hausman (1994)

- Peer effects and externalities

  R Manski (1993); Sacerdote (2001); Angrist (2013)

- Measuring expectations

  R Manski (2004); Lochner (2007)

- Nonparametric and semiparametric estimation

  M DiNardo and Tobias (2001); Cameron and Trivedi (2009, ch. 9)

  R Fan and Gijbels (1996); Frölich (2006); Pagan and Ullah (1999)

- High dimension problems

  R Belloni et al. (2014); Belloni et al. (2010)

- Comparing distributions

  R Zhang (2002)

- Spatial econometrics

  R Anselin (2002); Gibbons and Overman (2012); Pinkse and Slade (2010); McMillen (2010); Gelman and Price (1999)

• Final thoughts

- Humor

  R Smith and Pell (2003); Thurman and Fisher (1988); Bechtold (1999); Herring et al. (2013)

- Debates

  M Heckman (2010); Imbens (2010); Deaton (2010); Angrist and Pischke (2010); Sims (2010)

ARTICLES AND BOOKS ON THE SYLLABUS

Abadie, Alberto. 2002. Bootstrap Tests for Distributional Treatment Effects in Instrumental Variable Models. *Journal of the American Statistical Association* 97(457): 284–92.
http://pubs.amstat.org/doi/abs/10.1198/016214502753479419

———. 2005. Semiparametric Difference-in-Differences Estimators. *Review of Economic Studies* 72(1): 1–19.
http://dx.doi.org/10.2307/3700681

Abadie, Alberto, Joshua D. Angrist, and Guido Imbens. 2002. Instrumental Variables Estimates of the Effect of Subsidized Training on the Quantiles of Trainee Earnings. *Econometrica* 70(1): 91–117.
http://dx.doi.org/10.1111/1468-0262.00270

Abadie, Alberto, Susan Athey, Guido W. Imbens, and Jeffrey M. Wooldridge. 2014. Finite Population Causal Standard Errors. NBER Working Paper 20325.
http://www.nber.org/papers/w20325

Abadie, Alberto, Matthew M. Chingos, and Martin R. West. 2013. Endogenous Stratification in Randomized Experiments. NBER Working Paper 19742.
http://www.nber.org/papers/w19742

Abadie, Alberto, Alexis Diamond, and Jens Hainmueller. 2010. Synthetic Control Methods for Comparative Case Studies: Estimating the Effect of California's Tobacco Control Program. *Journal of the American Statistical Association* 105(490): 493–505.
http://pubs.amstat.org/doi/abs/10.1198/jasa.2009.ap08746

Abadie, Alberto and Javier Gardeazabal. 2003. The Economic Costs of Conflict: A Case Study of the Basque Country. *American Economic Review* 93(1): 113–32.
http://dx.doi.org/10.1257/000282803321455188

Abadie, Alberto and Guido W. Imbens. 2006. Large Sample Properties of Matching Estimators for Average Treatment Effects. *Econometrica* 74(1): 235–67.
http://www.jstor.org/stable/3598929

Acemoglu, Daron and Joshua D. Angrist. 2001. Consequences of Employment Protection? The Case of the Americans with Disabilities Act. *Journal of Political Economy* 109(5): 915–57.
http://www.jstor.org/stable/10.1086/322836

Aguirregabiria, Victor and Pedro Mira. 2010. Dynamic Discrete Choice Structural Models: A Survey. *Journal of Econometrics* 156(1): 38–67.
http://www.sciencedirect.com/science/article/pii/S0304407609001985

Allcott, Hunt. 2011. Social Norms and Energy Conservation. *Journal of Public Economics* 95(9–10): 1082–95.
http://www.sciencedirect.com/science/article/pii/S0047272711000478

Almond, Douglas, Kenneth Y. Chay, and David S. Lee. 2005. The Costs of Low Birth Weight. *Quarterly Journal of Economics* 120(3): 1031–83.
http://dx.doi.org/10.1162/003355305774268228

Altonji, Joseph G., Todd E. Elder, and Christopher R. Taber. 2005. Selection on Observed and Unobserved Variables: Assessing the Effectiveness of Catholic Schools. *Journal of Political Economy* 113(1): 151–84.
http://www.jstor.org/stable/10.1086/426036

Altonji, Joseph G. and Richard K. Mansfield. 2014. Group-Average Observables as Controls for Sorting on Unobservables When Estimating Group Treatment Effects: the Case of School and Neighborhood Effects. NBER Working Paper 20781.
http://www.nber.org/papers/w20781

Anderson, Michael and Jeremy Magruder. 2012. Learning from the Crowd: Regression Discontinuity Estimates of the Effects of an Online Review Database. *Economic Journal* 122(563): 957–89.
http://dx.doi.org/10.1111/j.1468-0297.2012.02512.x

Anderson, Michael and Michael Marmot. 2012. The Effects of Promotions on Heart Disease: Evidence from Whitehall. *Economic Journal* 122(561): 555–89.
http://dx.doi.org/10.1111/j.1468-0297.2011.02472.x

Andrew Gelman, David Weakliem. 2009. Of Beauty, Sex, and Power. Too Little Attention Has Been Paid to the Statistical Challenges in Estimating Small Effects. *American Scientist* 97(4): 310–16.
http://www.stat.columbia.edu/~gelman/research/published/power4r.pdf

Angrist, Joshua. 2013. The Perils of Peer Effects. NBER Working Paper 19774.
http://www.nber.org/papers/w19774

Angrist, Joshua and Miikka Rokkanen. 2012. Wanna Get Away? RD Identification Away from the Cutoff. NBER Working Paper 18662.
http://www.nber.org/papers/w18662

Angrist, Joshua D. 1990. Lifetime Earnings and the Vietnam Era Draft Lottery: Evidence from Social Security Administrative Records. *American Economic Review* 80(3): 313–36.
http://dx.doi.org/10.2307/2006669

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http://dx.doi.org/10.2307/2998558

———. 2001. Estimation of Limited Dependent Variable Models with Dummy Endogenous Regressors: Simple Strategies for Empirical Practice. *Journal of Business and Economic Statistics* 19(1): 2–16.
http://www.jstor.org/stable/1392531

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http://qje.oxfordjournals.org/content/117/3/997.abstract

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Angrist, Joshua D., Eric Bettinger, and Michael Kremer. 2006. Long-Term Educational Consequences of Secondary School Vouchers: Evidence from Administrative Records in Colombia.

American Economic Review 96(3): 847–62.
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Angrist, Joshua D., Susan Dynarski, Thomas Kane, Parag Pathak, and Christopher Walters. 2010. Inputs and Impacts in Charter Schools: KIPP Lynn. *American Economic Review* 100(2): 239–43.
http://dx.doi.org/10.1257/aer.100.2.239

Angrist, Joshua D. and William Evans. 1998. Children and Their Parents' Labor Supply: Evidence from Exogenous Variation in Family Size. *American Economic Review* 88(3): 450–77.
http://www.jstor.org/stable/116844

Angrist, Joshua D. and Ivan Fernandez-Val. 2010. ExtrapoLATE-ing: External Validity and Overidentification in the LATE Framework. NBER Working Paper 16566.
http://www.nber.org/papers/w16566

Angrist, Joshua D. and Guido W. Imbens. 1995. Two-Stage Least Squares Estimation of Average Causal Effects in Models with Variable Treatment Intensity. *Journal of the American Statistical Association* 90(430): 431–42.
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Angrist, Joshua D., Guido W. Imbens, and Donald B. Rubin. 1996. Identification of Causal Effects Using Instrumental Variables. *Journal of the American Statistical Association* 91(434): 444–55.
http://www.jstor.org/stable/2291629

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